

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

IN RE APPLICATION OF: WARREN B. MOSLER ET AL

SERIAL NO: 09/682,189

GAU: 2164

FILED: AUGUST 2, 2001

EXAMINER:

FOR: METHOD, SYSTEM, AND COMPUTER PROGRAM PRODUCT FOR TRADING INTEREST RATE SWAPS

**INFORMATION DISCLOSURE/RELATED CASE STATEMENT UNDER 37 CFR 1.97**

ASSISTANT COMMISSIONER FOR PATENTS  
WASHINGTON, D.C. 20231

SIR:

Applicant(s) wish to disclose the following information.

**REFERENCES**

- ☒ The applicant(s) wish to make of record the references listed on the attached forms PTO-1449 and 892. Copies of the listed references were filed in parent application Serial No. 09/209,746, filed December 11, 1998, where required, as are either statements of relevancy or any readily available English translations of pertinent portions of any non-English language references.
- ☐ A check is attached in the amount required under 37 CFR §1.17(p).

**RELATED CASES**

- ☐ Attached is a list of applicant's pending application(s) or issued patent(s) which may be related to the present application. A copy of the patent(s), together with a copy of the claims and drawings of the pending application(s) is attached along with PTO 1449.
- ☐ A check is attached in the amount required under 37 CFR §1.17(p).

**CERTIFICATION**

- ☐ Each item of information contained in this information disclosure statement was cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this statement.
- ☐ No item of information contained in this information disclosure statement was cited in a communication from a foreign patent office in a counterpart foreign application or, to the knowledge of the undersigned, having made reasonable inquiry, was known to any individual designated in 37 CFR §1.56(c) more than three months prior to the filing of this statement.

**DEPOSIT ACCOUNT**

- ☒ Please charge any additional fees for the papers being filed herewith and for which no check is enclosed herewith, or credit any overpayment to deposit account number 15-0030. A duplicate copy of this sheet is enclosed.

Respectfully submitted,

OBLON, SPIVAK, McCLELLAND,  
MAIER & NEUSTADT, P.C.

James J. Kulbaski

Registration No. 34,648

Robert C. Mattson

Registration No. 42,850

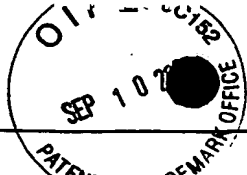


**22850**

Tel. (703) 413-3000  
Fax. (703) 413-2220  
(OSMMN 10/98)

JJK:RCM:djn

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Attorney Docket No. 211945US6CONT

**Notice of References Cited**

Application No. 09/682,189	Applicant(s) Mosler et al.
Examiner	Group Art Unit
Page 1 of 4	

**U.S. PATENT DOCUMENTS**

	DOCUMENT NO.	DATE	NAME	CLASS	SUBCLASS
A	4,823,265	4/1989	Nelson	705	35
B	5,963,923	10/1999	Garber	705	37
C					
D					
E					
F					
G					
H					
I					
J					
K					
L					
M					

**FOREIGN PATENT DOCUMENTS**

	DOCUMENT NO.	DATE	COUNTRY	NAME	CLASS	SUBCLASS
N	JP 2-43667	2/1990	Japan	Ishizuka	—	—
O						
P						
Q						
R						
S						
T						

**NON-PATENT DOCUMENTS**

	DOCUMENT (Including Author, Title, Source, and Pertinent Pages)	DATE
U	Lee, P., "Chicago Fights Back," Euromoney, February 1993. pp. 18	2/1993
V	Shiller, R.J., "Measuring Asset Values for Cash Settlement in Derivative Markets: Hedonic Repeated Measures Indices and Perpetual Futures," Journal of Finance, Vol. 48, No. 3, p. 911.	7/1993
W	"Specialized Financial Applications. (Buyers Guide)," Wall Street & Technology, Vol. 11, No. 8, p. 132.	1994
X	The Microsoft Press Computer Dictionary, Third Edition, Microsoft Press, Redmond, 1997.	1997

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Form PTO 1449  
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ATTY DOCKET NO.

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SERIAL NO.

09/682,189

## LIST OF REFERENCES CITED BY APPLICANT

APPLICANT

WARREN MOSLER ET AL

FILING DATE

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GROUP

## U.S. PATENT DOCUMENTS

EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE IF APPROPRIATE
	AA						
	AB						
	AC						
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## FOREIGN PATENT DOCUMENTS

		DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION	
					YES	NO
	AO					
	AP					
	AQ					
	AR					
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	AT					
	AU					
	AV					

## OTHER REFERENCES (Including Author, Title, Date, Pertinent Pages, etc.)

	AW	"Repo Coming to Manage Rate Risk," CFO Alert, Vol. 4, Issue 36, September 22, 1997, pp. 1-2.
	AX	"A Packaged Repo Wrapped in Benchmark Financing," Bloomberg, Special Derivatives Section, March 1997, pp. 63, 65, 67.
	AY	"Libor Financed Treasury Repo," Bloomberg, DG04n Equity LFRP, February 4, 1998.
	AZ	"LIFFLiborFinancedBond Futures Contract," LIFFE, < <a href="http://www.liffe.com/liffe/products/lfb.htm">http://www.liffe.com/liffe/products/lfb.htm</a> >, September 15, 1998.

Examiner

Date Considered

\*Examiner: Initial if reference is considered, whether or not citation is in conformance with MPEP 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

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## U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE IF APPROPRIATE
AA	4,642,768	02/10/87	Peter A. ROBERTS			
AB	5,802,499	09/01/98	Gerald P. SAMPSON, et al.			
AC	5,924,082	07/13/99	David L. SILVERMAN, et al.			
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AV	Jenna MICHAELS, Wall Street & Technology, 3 pages only, "CUSTOMIZED LISTED CONTRACTS," May 1993
AW	Ivy SCHMERKEN, Wall Street Computer Review, Vol. 6, No. 6, 4 pages only, "SWAP TRADERS SIFT THROUGH INTEREST RATE APPLICATIONS," March 1989
AX	Computers in Banking, Vol. 5, No. 1, 1 Page only, "PACKAGE LETS BANKS DEAL IN MANY CURRENCIES," January 1988
AY	Business Wire, 2 pages only, "DOW JONES TO DISTRIBUTE BANK PRICES OF INTEREST RATE SWAPS, OPTIONS & ENERGY DERIVATIVES FROM INTERCAPITAL GROUP," October 14, 1997
AZ	Principles of Corporate Finance, pages 707 - 729 and pages G1 - G13, "HEDGING FINANCIAL RISK," October 14, 1997

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"About the product," LIFFE, <<http://www.liffe.com/liffe/products/lfabout.htm>>, September 15, 1998.

BB

"Summary of Generic Contract Specification Euro/DM-Denominated LFB Futures Contract," LIFFE, <<http://www.liffe.com/liffe/products/lfb-spec.htm>>, September 15, 1998.

BC

"Your questions answered," LIFFE, <<http://www.liffe.com/liffe/products/lfbqas.htm>>, September 15, 1998.

BD

"LIFFE LAUNCHES LiborFinancedBond FUTURES CONTRACT ON 15 OCTOBER," LIFFE, <<http://www.liffe.com/liffe/news/newslib.htm>>, September 15, 1998.

BE

Louis, J.C., "A New Alternative to Vanilla Swaps," Derivatives Strategy, July-August 1997, pp. 12-13.

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